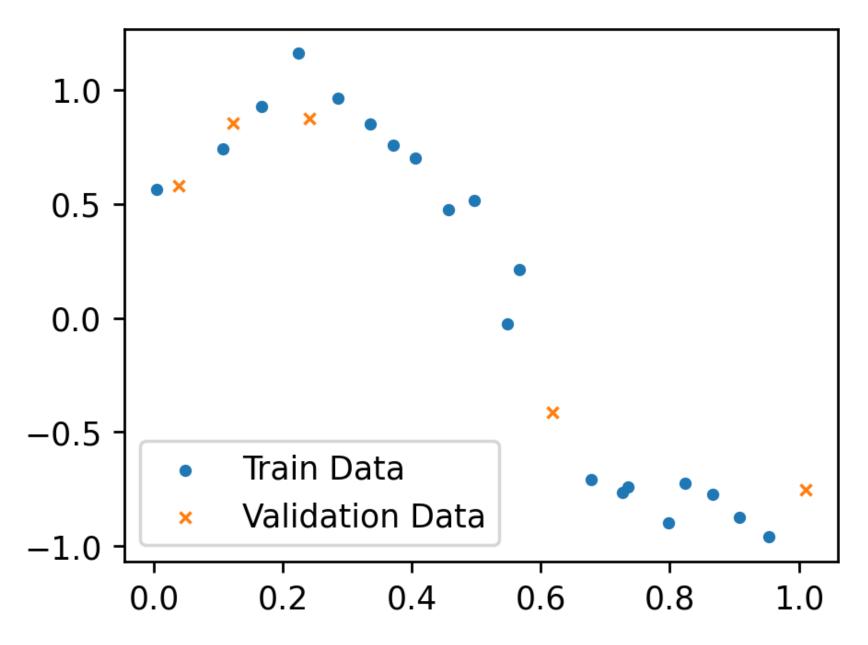
M8-L2 Problem 1

In this problem, you will create 3 regression networks with different complexities in PyTorch. By looking at the validation loss curves superimposed on the training loss curves, you should determine which model is optimal.

```
import numpy as np
In [11]:
         import matplotlib.pyplot as plt
         import torch
         from torch import nn, optim
         def generate_data():
             np.random.seed(5)
             N = 25
             x = np.random.normal(np.linspace(0,1,N),0.01).reshape(-1,1)
             y = np.random.normal(np.sin(5*(x+0.082)),0.2)
             train_mask = np.zeros(N,dtype=np.bool_)
             train_mask[np.random.permutation(N)[:int(N*0.8)]] = True
             train_x, val_x = torch.Tensor(x[train_mask]), torch.Tensor(x[np.logical not(train mask)])
             train y, val y = torch.Tensor(y[train mask]), torch.Tensor(y[np.logical not(train mask)])
             return train x, val x, train y, val y
         def train(model, lr=0.0001, epochs=10000):
             train_x, val_x, train_y, val_y = generate_data()
             opt = optim.Adam(model.parameters(),lr=lr)
             lossfun = nn.MSELoss()
             train hist = []
             val_hist = []
             for _ in range(epochs):
                 model.train()
                 loss_train = lossfun(train_y, model(train x))
                 train_hist.append(loss_train.item())
                 model.eval()
                 loss_val = lossfun(val_y, model(val_x))
                 val_hist.append(loss_val.item())
                 opt.zero_grad()
                 loss_train.backward()
```

```
opt.step()
    train hist, val_hist = np.array(train_hist), np.array(val_hist)
    return train hist, val hist
def plot loss(train loss, val loss):
    plt.plot(train loss,label="Training")
    plt.plot(val_loss,label="Validation",linewidth=1)
    plt.legend()
    plt.xlabel("Epoch")
    plt.ylabel("MSE Loss")
def plot_data(model = None):
    train_x, val_x, train_y, val_y = generate_data()
    plt.scatter(train x, train y,s=8,label="Train Data")
    plt.scatter(val_x, val_y,s=12,marker="x",label="Validation Data",linewidths=1)
    if model is not None:
        xvals = torch.linspace(0,1,1000).reshape(-1,1)
        plt.plot(xvals.detach().numpy(),model(xvals).detach().numpy(),label="Model",color="black")
    plt.legend(loc="lower left")
def get_loss(model):
    lossfun = nn.MSELoss()
    train_x, val_x, train_y, val_y = generate_data()
    loss train = lossfun(train y, model(train x))
    loss_val = lossfun(val_y, model(val_x))
    return loss train.item(), loss val.item()
plt.figure(figsize=(4,3),dpi=250)
plot_data()
plt.show()
```



Coding neural networks for regression

Here, create 3 neural networks from scratch. You can use nn.Sequential() to simplify things. Each network should have 1 input and
1 output. After each hidden layer, apply ReLU activation. Name the models model1, model2, and model3, with architectures as
follows:

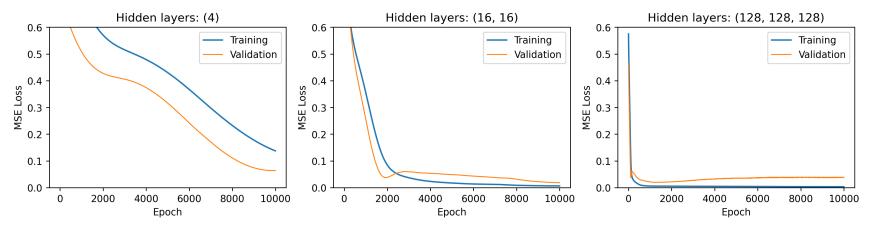
- model1: 1 hidden layer with 4 neurons. That is, the network should have a linear transformation from size 1 to size 4. Then a ReLU activation should be applied. Finally, a linear transformation from size 4 to size 1 gives the network output. (Note: Your regression network should not have an activation after the last layer!)
- model2: Hidden sizes (16, 16). (Two hidden layers, each with 16 neurons)
- model3: Hidden sizes (128, 128, 128). (3 hidden layers, each with 128 neurons)

Training and Loss curves

The following cell calls the provided function train to train each of your neural network models. The training and validation curves are then displayed.

```
In [13]: hidden_layers=["(4)","(16, 16)","(128, 128, 128)"]

plt.figure(figsize=(15,3),dpi=250)
for i,model in enumerate([model1, model2, model3]):
    loss_train, loss_val = train(model)
    plt.subplot(1,3,i+1)
    plot_loss(loss_train, loss_val)
    plt.ylim(0,0.6)
    plt.title(f"Hidden layers: {hidden_layers[i]}")
plt.show()
```



Model performance

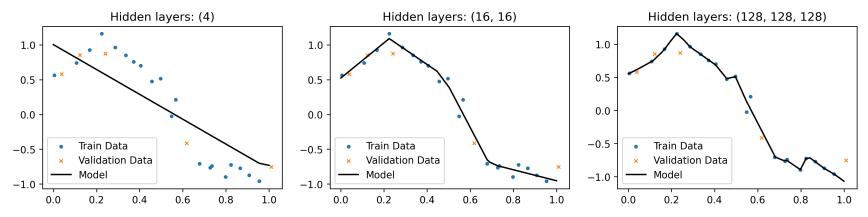
Let's print the values of MSE on the training and testing/validation data after training. Make note of which model is "best" (has lowest testing error).

```
for i, model in enumerate([model1, model2, model3]):
    train loss, val loss = get loss(model)
    print(f"Model {i+1}, hidden layers {hidden_layers[i]:>15}:
                                                                 Train MSE: {train loss:.4f}
                                                                                                 Test MSE: {val loss:.4f
Model 1, hidden layers
                                   (4):
                                          Train MSE: 0.1372
                                                               Test MSE: 0.0637
Model 2, hidden layers
                              (16, 16):
                                         Train MSE: 0.0062
                                                               Test MSE: 0.0182
Model 3, hidden layers (128, 128, 128):
                                          Train MSE: 0.0032
                                                               Test MSE: 0.0380
```

Visualization

Now we can look at how good each model's predictions are. Run the following cell to generate a visualization plot, then answer the questions.

```
In [15]: plt.figure(figsize=(15,3),dpi=250)
    for i,model in enumerate([model1, model2, model3]):
        plt.subplot(1,3,i+1)
        plot_data(model)
        plt.title(f"Hidden layers: {hidden_layers[i]}")
    plt.show()
```



Questions

1. For the model that overfits the most, describe what happens to the loss curves while training.

The model that is overfitting is with the hidden layer size (128,128,128). The loss curve converges very fast. As the hidden layers and neurons increased, the loss decreased very fast. This is because of the complexity of the model. The complexity trains the system better therefore sometimes leading to overfitting. After the convergence of the train loss and validation loss the validation loss increases as epochs increases but the train loss remains the same.

1. For the model that underfits the most, describe what happens to the loss curves while training.

The model that is underfitting has a hidden layer size of (4). As the complexity is very low it takes more time to train and the loss curve decreases gradually. The loss curve hasn't converged yet and the training lodd is much higher than the validation loss.

1. For the "best" model, what happens to the loss curves while training?

The model with 16 neurons and 2 hidden layers provide the best model. Both the training loss and the validation loss converges to 0 gradually which provides a proper curve for the model. The train loss and the validation loss is also very low i.e., around 0.01. The validation loss gradually meets the training loss therefore providing a good fit model.

In []: